

## An alternative "most efficient" 10 stage combined order 6 and 7 Runge-Kutta scheme

The following scheme is a minor variation of Jim Verner's ( "most efficient" ) scheme from his website: <http://www.math.sfu.ca/~jverner/>. See: J.H. Verner, SIAM Journal of Numerical Analysis 1978, 772-790, "Explicit Runge-Kutta methods with estimates of the Local Truncation Error."

The nodes of the scheme are:

$$c_2 = \frac{1}{252}, \quad c_3 = \frac{86}{789}, \quad c_4 = \frac{43}{263}, \quad c_5 = \frac{57}{125}, \quad c_6 = \frac{13008053}{21291686}, \quad c_7 = \frac{61}{69}, \quad c_8 = \frac{13}{14}, \quad c_9 = 1, \quad c_{10} = 1.$$

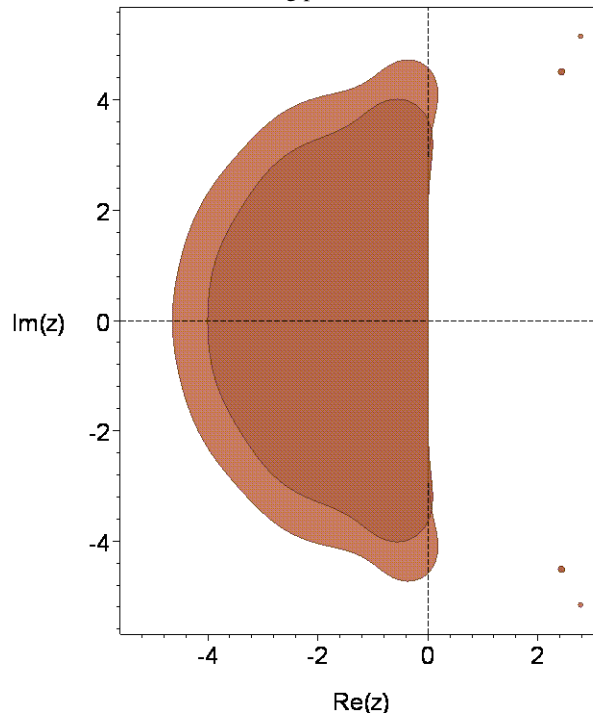
The principal error norm, that is, the 2-norm of the principal error terms is:  $0.1670628883 \times 10^{(-4)}$ .

The principal error norm of the order 6 embedded scheme is:  $0.3712468252 \times 10^{(-3)}$ .

The maximum magnitude of the linking coefficients is: 186.7051158.

The 2-norm of the linking coefficients is: 265.7174228.

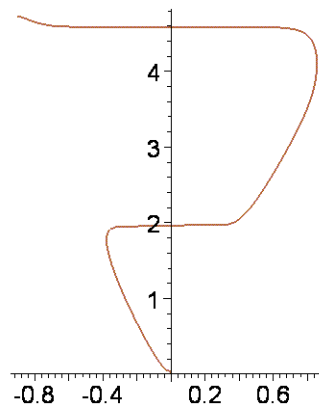
The stability regions for the two schemes are shown in the following picture.



The stability region of the order 6 scheme appears in the darker shade.

The real stability intervals of the order 7 and 6 schemes are respectively  $[-4.6408, 0]$  and  $[-4.0004, 0]$ .

The following picture shows the result of distorting the boundary curve of the stability region of the order 7 scheme horizontally by taking the 11th root of the real part of points along the curve.



The stability region intersects the nonnegative imaginary axis in the interval:  $[1.9601, 4.5850]$ .

The coefficients in exact form are:

- $c[2]=1/252,$
- $c[3]=86/789,$
- $c[4]=43/263,$
- $c[5]=57/125,$
- $c[6]=13008053/21291686,$
- $c[7]=61/69,$
- $c[8]=13/14,$
- $c[9]=1,$
- $c[10]=1,$

- $a[2,1]=1/252,$
- $a[3,1]=-288014/207507,$
- $a[3,2]=103544/69169,$
- $a[4,1]=43/1052,$
- $a[4,2]=0,$
- $a[4,3]=129/1052,$
- $a[5,1]=9241953609/14445312500,$
- $a[5,2]=0,$
- $a[5,3]=-35521879077/14445312500,$
- $a[5,4]=8216746992/3611328125,$
- $a[6,1]=-234661001374270154760381932343418837/86638708399372381264826530186047552,$
- $a[6,2]=0,$
- $a[6,3]=16708047681800687430447668443677501/1519977340339866337979412810281536,$
- $a[6,4]=-62144311456998517127045299377825762331/7308051052354077353005016791833625088,$
- $a[6,5]=187144289708101771545240859748046875/225288756075815256420381804832080384,$
- $a[7,1]=156433223618472360600004453/25589069682685620798332196,$
- $a[7,2]=0,$
- $a[7,3]=-286228228632278279/11503926248984892,$
- $a[7,4]=1602351681797903349299350451311/77954386526116243837729472574,$
- $a[7,5]=-250101682295685807412109375/131840217089540049711772782,$
- $a[7,6]=186968283848812602497818209919281152128/188152339243870737167151145420772913897,$
- $a[8,1]=2416573506511307243928901879/189405179375617250759244608,$
- $a[8,2]=0,$
- $a[8,3]=-26845056973091253/509700334134208,$
- $a[8,4]=6240574885620174185936288811795972315/143352880796432464872632124551324288,$
- $a[8,5]=-653588044646464908208166015625/138571400963430037102110830912,$
- $a[8,6]=1414671554060302249437031799034644611696958524689/663562406454168435190296835329879199994628608531,$
- $a[8,7]=-784743211634853538227087/7124805416389431693881728,$
- $a[9,1]=768824218294268200237382243/71169815816859510111759996,$
- $a[9,2]=0,$
- $a[9,3]=-335105412576515391/7383551972026652,$
- $a[9,4]=216229112307376814409690903754219607/5688222216088376185796628168532102,$
- $a[9,5]=-98929887953782580139019244140625/21530450284931693701095618902394,$
- $a[9,6]=1618243877590754920440184413511290712322527881878400/767668869468652523201628063241559112654788951372623,$
- $a[9,7]=4221295397605181483816184/14561567981373564250080527,$
- $a[9,8]=-9294066721836866844621824/39758145220379691659171657,$
- $a[10,1]=-299016622420082315893049777/6656990673921669938511852,$
- $a[10,2]=0,$
- $a[10,3]=1676281735372200609/8978231413171612,$
- $a[10,4]=-3390261330726892468324760289843385/22098239472359586715309732752374,$
- $a[10,5]=579836729004989073922626953125/31657240974212144460834535182,$
- $a[10,6]=-45718947284177751978503039517324763532965011840/6546557672211342119280674815988605411648435757,$
- $a[10,7]=1907389434109683715666805880/1469642468607140884094095421,$
- $a[10,8]=0,$
- $a[10,9]=0,$

b[1]=293512833743/6217133891085,  
b[2]=0,  
b[3]=0,  
b[4]=8655253487114604521639657/33582639297730171365319680,  
b[5]=148130902584075927734375/563150943515921067500544,  
b[6]=6119882022466925094054644140424819032741283596/40255893510342483529427835244297839135661824345,  
b[7]=7405380323339247/15732275385648640,  
b[8]=-492178523702404/1792132830157995,  
b[9]=998316924287/11896622369280,  
b[10]=0,

b\*[1]=21386972732/478241068545,  
b\*[2]=0,  
b\*[3]=0,  
b\*[4]=47774996289434731911467/178821295515070135065600,  
b\*[5]=151238129156494140625/680956400865684483072,  
b\*[6]=145517004381782935102148687279715401141968/670087033417989971124994458602104801564845,  
b\*[7]=708018753522739311/3099258250972782080,  
b\*[8]=0,  
b\*[9]=0,  
b\*[10]=1213930694047/59483111846400.

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